



FINANCIAL TRUST COMPANY INC ACCT. W23560001
For the Period 12/1/11 to 12/31/11

	<u>Trade Date</u>	<u>Currency</u>	<u>Amount</u>	<u>Contract</u>	<u>Current Market</u>	<u>Market Value</u>	<u>Unrealized</u>
	<u>Settlement Date</u>	<u>Counter Currency</u>	<u>Counter Amount</u>	<u>Rate</u>	<u>Forward Rate</u>	<u>Receivable</u> <u>Market Value</u> <u>Payable</u>	<u>Gain/Loss</u>
Foreign Exchange Contracts							
CHINESE RENMINBI	Jun. 8 11	CNY	31,818,000.00	6.363600	6.364177	4,999,546.97	(453.03)
US DOLLAR	Jun. 11 12	USD	(5,000,000.00)			5,000,000.00	
CHINESE RENMINBI	Oct. 5 11	CNY	(64,200,000.00)	6.381500	6.315889	10,060,330.64	(104,509.60)
US DOLLAR	Jan. 18 12	USD	10,060,330.64			10,164,840.24	
CHINESE RENMINBI	Oct. 5 11	CNY	(31,818,000.00)	6.384500	6.364177	4,983,632.23	(15,914.74)
US DOLLAR	Jun. 11 12	USD	4,983,632.23			4,999,546.97	
SINGAPORE DOLLAR	Nov. 2 11	SGD	3,183,000.00	1.273200	1.296785	2,454,532.41	(45,467.59)
US DOLLAR	Feb. 6 12	USD	(2,500,000.00)			2,500,000.00	
SINGAPORE DOLLAR	Dec. 12 11	SGD	3,249,250.00	1.299700	1.296785	2,505,620.30	5,620.30
US DOLLAR	Feb. 6 12	USD	(2,500,000.00)			2,500,000.00	
Total Foreign Exchange Contracts						\$35,168,502.79	\$4,115.58
						\$35,164,387.21	

J.P.Morgan

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